

09682189-080201

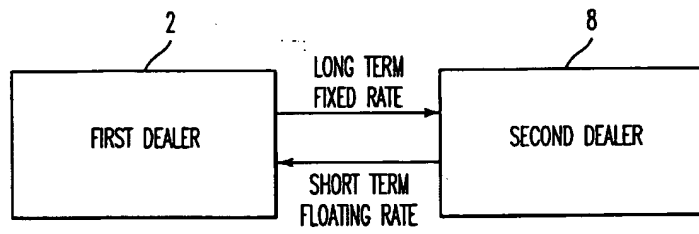


FIG. 1
PRIOR ART

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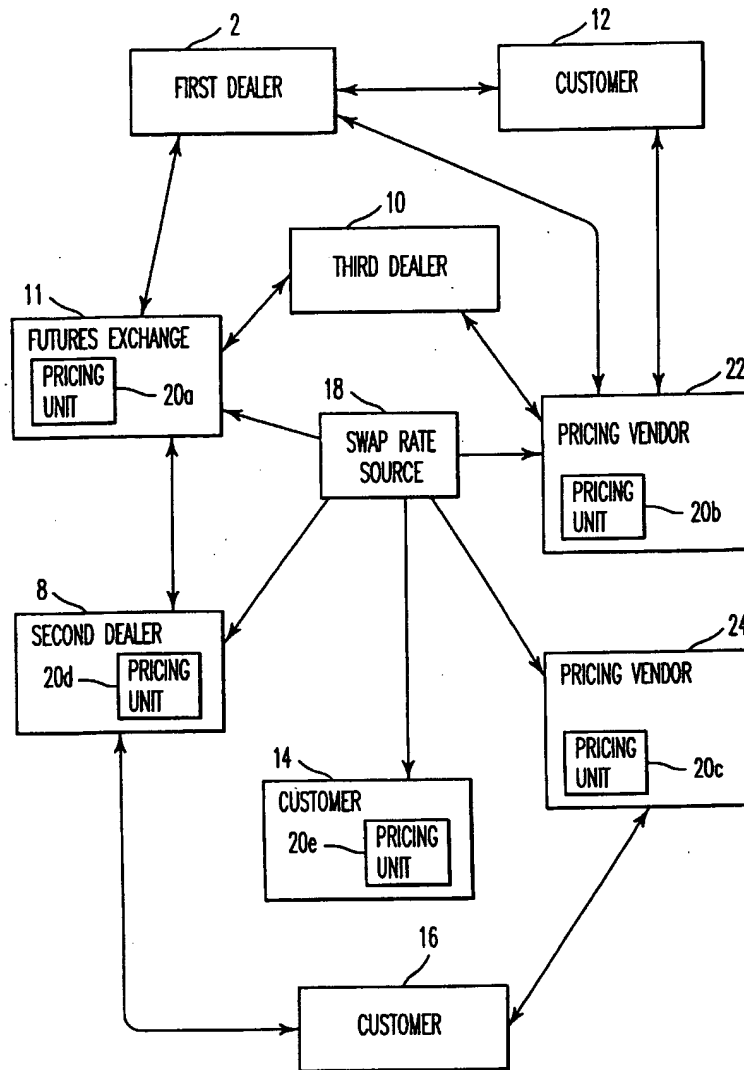


FIG. 2

FIG. 3

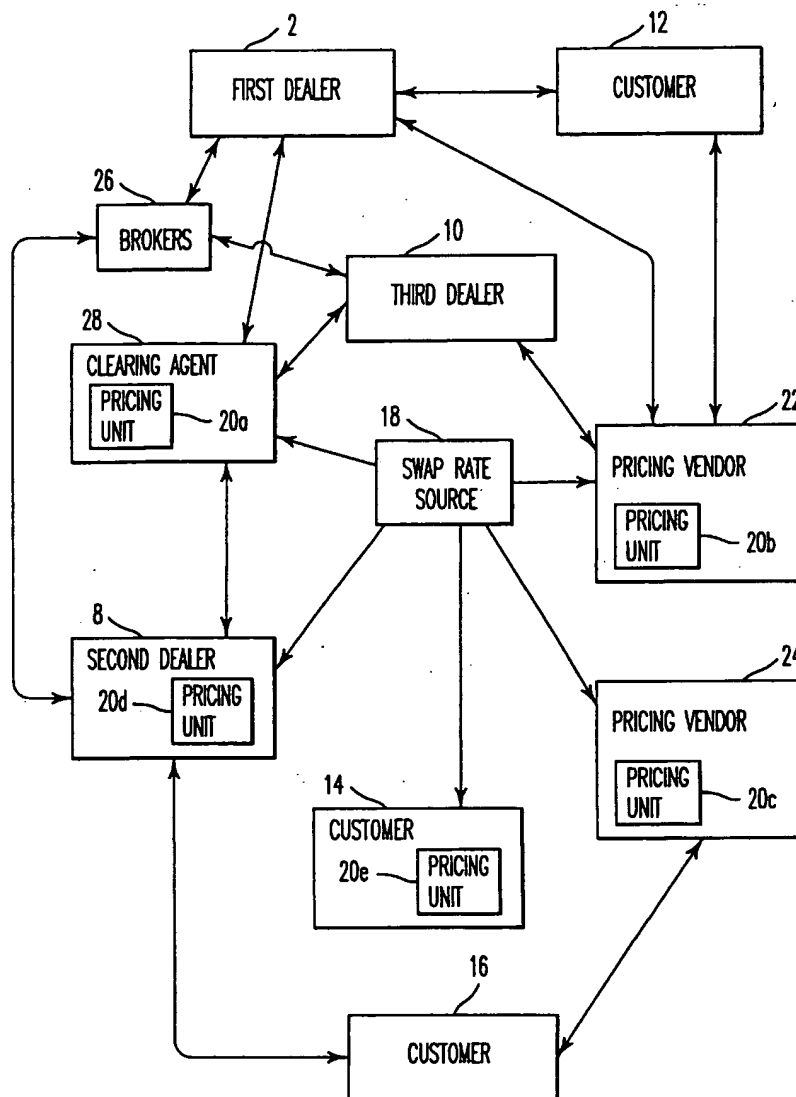


FIG. 3

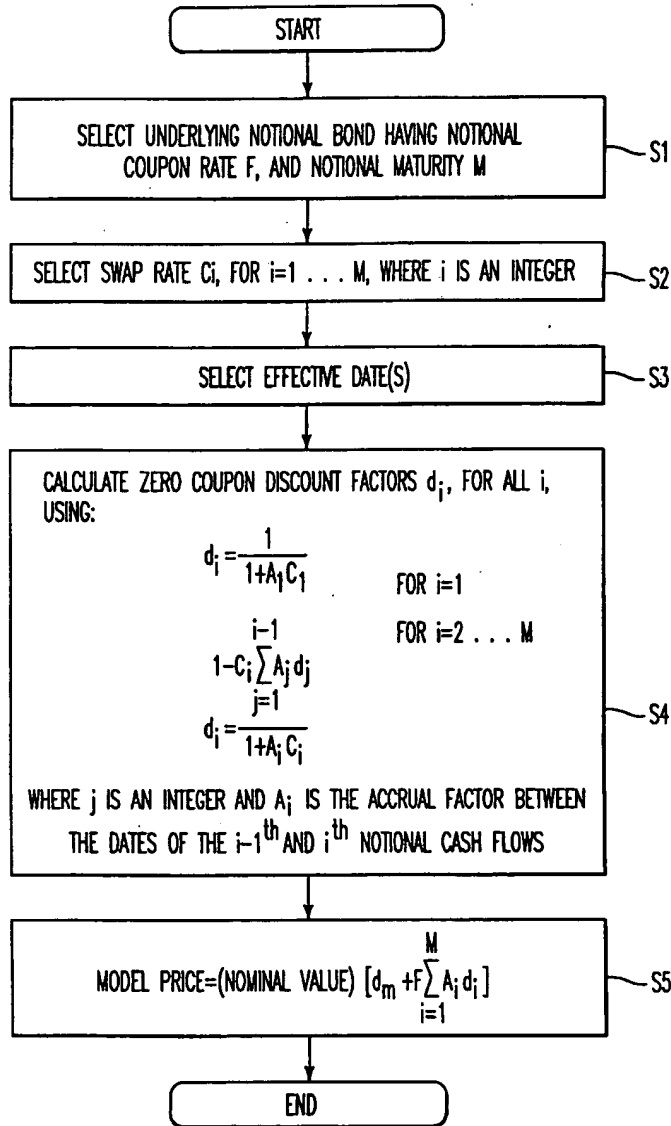


FIG. 4A

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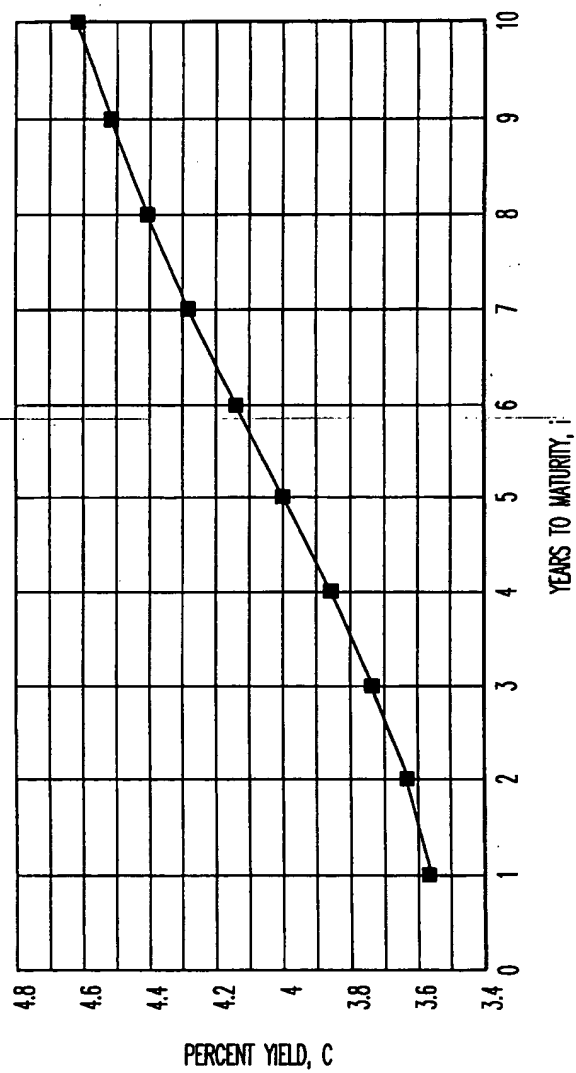


FIG. 4B

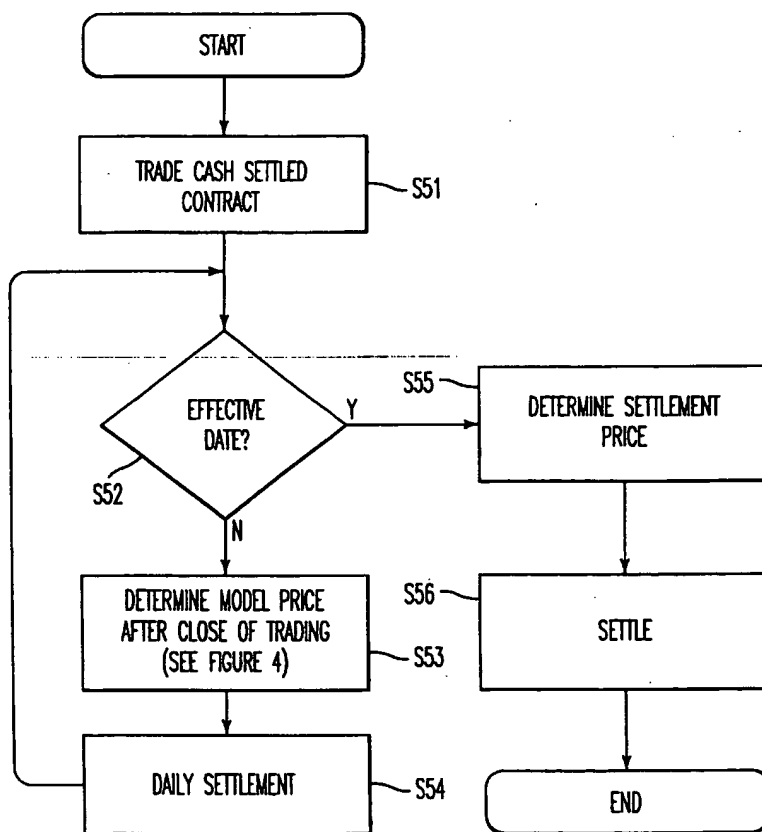


FIG. 5A

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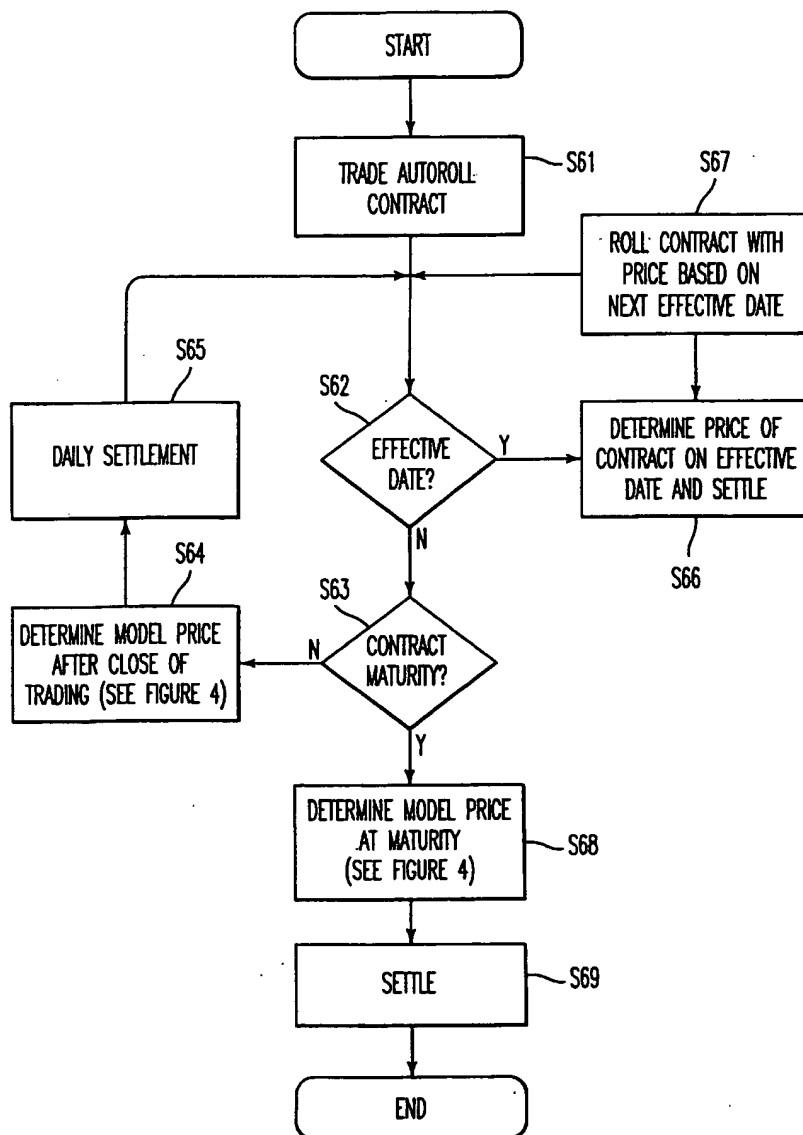


FIG. 5B

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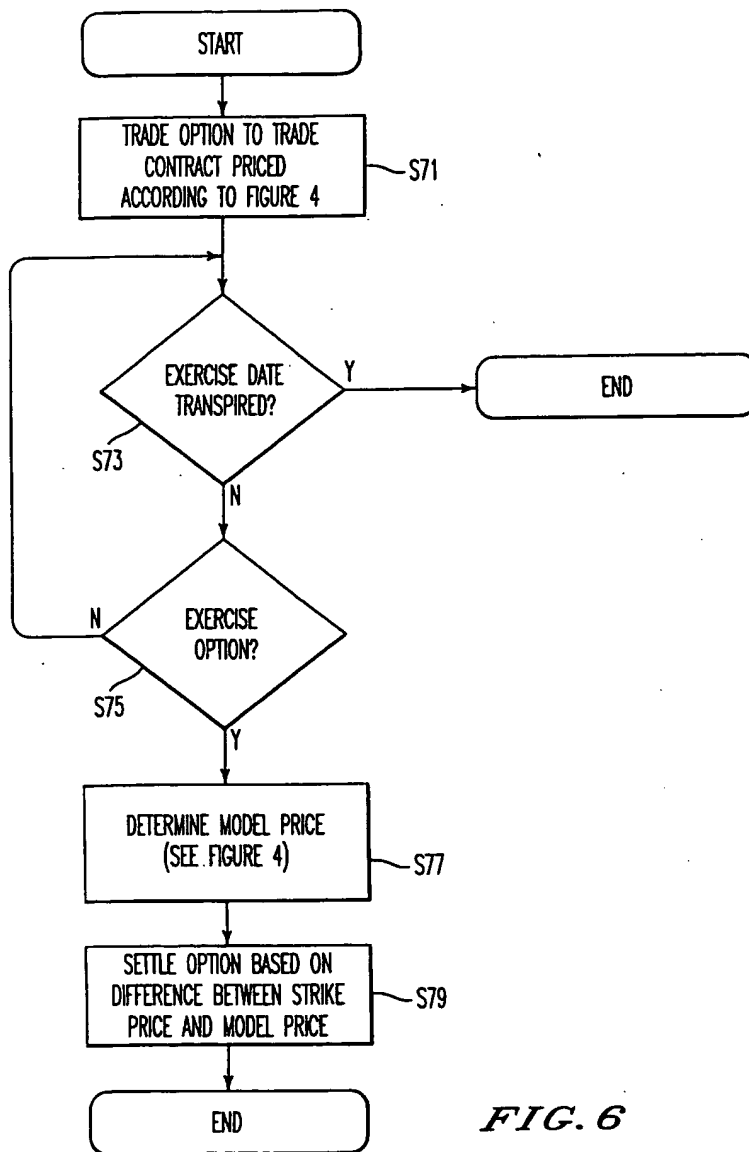


FIG. 6

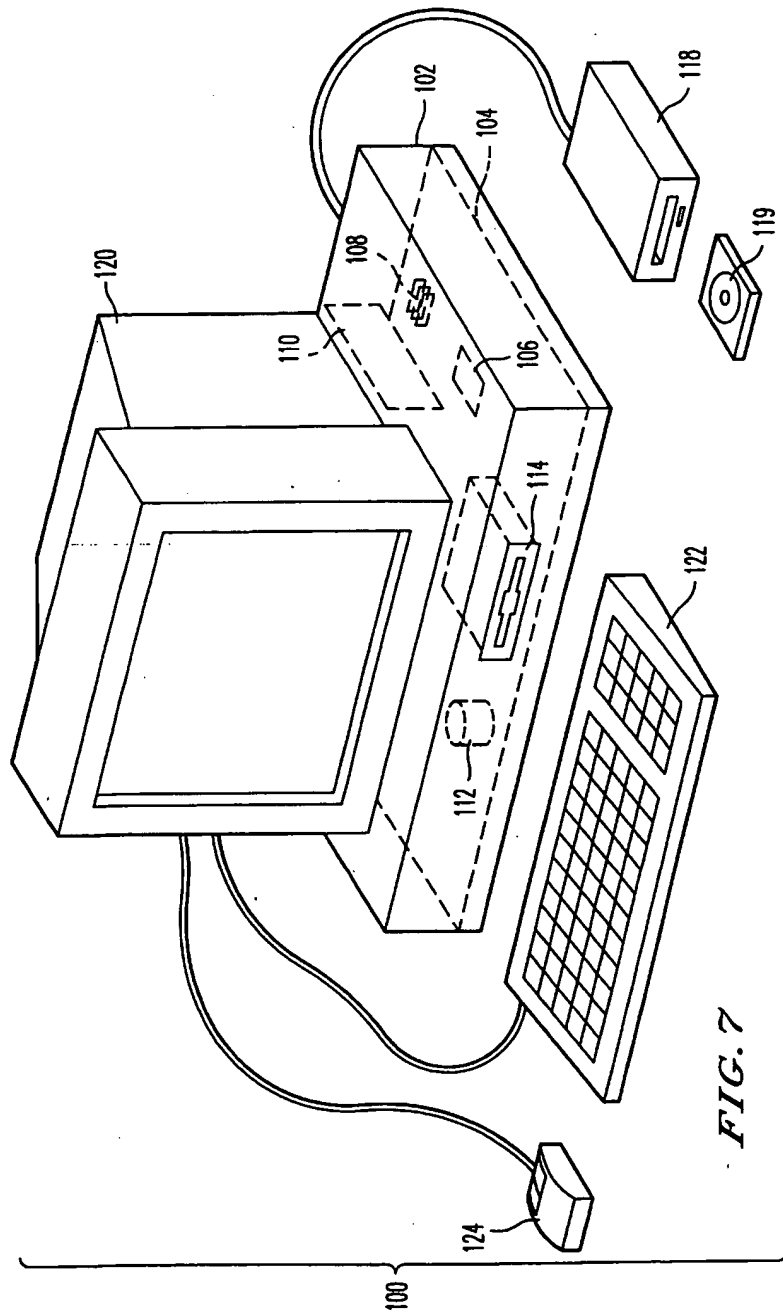


FIG. 8

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	A	B	C	D	E	F	G	H	I	J
1	Source	Term	Maturity of par swap	Day	Rate	"Following" Maturity	Day of "Following" Maturity	Accrual Factor	Zero Coupon Discount Factor (term from Front Month Effective Date)	
2		Year(s)	16-Dec-98	Wednesday		16-Dec-98	Wednesday			1.000000
3	BBA LIBOR	1/12	16-Jan-99	Saturday	3.457	18-Jan-99	Monday	0.091666667		0.996841
4	BBA LIBOR	1/4	16-Mar-99	Tuesday	3.469	16-Mar-99	Tuesday	0.25		0.991403
5	BBA LIBOR	1/2	16-Jun-99	Wednesday	3.469	16-Jun-99	Wednesday	0.505555556		0.982766
6	BBA LIBOR	3/4	16-Sep-99	Thursday	3.531	16-Sep-99	Thursday	0.761111111		0.973827
7	IRS mkt	1	16-Dec-99	Thursday	3.570	16-Dec-99	Thursday	1.000	0.965531	0.965531
8	IRS mkt	2	16-Dec-00	Saturday	3.628	18-Dec-00	Monday	1.006	0.936178	0.9310060
9	IRS mkt	3	16-Dec-01	Sunday	3.731	17-Dec-01	Monday	0.997	0.893233	0.8957207
10	IRS mkt	4	16-Dec-02	Monday	3.860	16-Dec-02	Monday	0.997	0.856662	0.8590481
11	IRS mkt	5	16-Dec-03	Tuesday	4.000	16-Dec-03	Tuesday	1.000	0.821092	0.8210922
12	IRS mkt	6	16-Dec-04	Thursday	4.139	16-Dec-04	Thursday	1.000	0.782488	0.7824880
13	IRS mkt	7	16-Dec-05	Friday	4.276	16-Dec-05	Friday	1.000	0.743496	0.7434964
14	IRS mkt	8	16-Dec-06	Saturday	4.409	18-Dec-06	Monday	1.006	0.708206	0.7042934
15	IRS mkt	9	16-Dec-07	Sunday	4.522	17-Dec-07	Monday	0.997	0.664801	0.6666523
16	IRS mkt	10	16-Dec-08	Tuesday	4.621	16-Dec-08	Tuesday	0.997	0.628558	0.6303087

FIG. 9

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	A	B	C	D	E	F
1						
2						
3	Cash flow (in years from Start day)	Notional Cash Flow (Cf) Dates	*Following Cash Flow Dates	Accrual Factor (30E/360)	Notional Cash Flow	Adjusted Cash Flow
4	Start Date	16-Dec-98	16-Dec-98			
5	1	16-Dec-99	16-Dec-99	1.000	6	6
6	2	16-Dec-00	18-Dec-00	1.006	6	6.033333333
7	3	16-Dec-01	17-Dec-01	0.997	6	5.983333333
8	4	16-Dec-02	16-Dec-02	0.997	6	5.983333333
9	5	16-Dec-03	16-Dec-03	1.000	6	6
10	6	16-Dec-04	16-Dec-04	1.000	6	6
11	7	16-Dec-05	16-Dec-05	1.000	6	6
12	8	16-Dec-06	18-Dec-06	1.006	6	6.033333333
13	9	16-Dec-07	17-Dec-07	0.997	6	5.983333333
14	10	16-Dec-08	16-Dec-08	0.997	106	105.9833333

FIG. 10A

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G	H	I	J	K	L
Discount Factor (From Front Effective Date)	PV (Front Effective Date) of Adj Cash Flows	PV (Front Effective Date) of Cash Flows After front Month	PV (Back Effective Date) of Cash Flows After Back Month	AI at Front Month Effective Date	AI at Back Month Effective Date
0.966	5.793	5.793183354	5.843974503	0	1.516666667
0.931	5.617	5.617069558	5.666316647	0	0
0.896	5.359	5.35939573	5.40638369	0	0
0.859	5.140	5.139971205	5.185035383	0	0
0.821	4.927	4.926553083	4.969746138	0	0
0.782	4.695	4.694927743	4.736090047	0	0
0.743	4.461	4.460978687	4.500089866	0	0
0.704	4.249	4.249236816	4.28649157	0	0
0.667	3.989	3.988803133	4.023774456	0	0
0.630	66.802	66.80221772	67.3878994	0	0

FIG. 10B

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FIG.11A	FIG.11B
FIG.11C	FIG.11D

FIG. 11

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FP Sensitivity to 1 basis point implied yield shift	Dirty Price sensitivity to 1 basis point spot YTM shift	Curve Adjustment			
		Adjusted notional coupon/principal	PI of cash flow	(Delta Vector) Risk points on par curve by the following (basis points)	
7.8726	7.8746				
1.00000	5.00000	4.824127	0.97021	0.823580	0.97021
1.05558	5.02778	4.670045	0.97177	0.888141	0.97177
0.97722	4.9811	4.46208	0.97174	4.44420	0.97174
1.00000	4.9811	4.25615	0.97340	0.88833	0.97340
1.00000	5.00000	4.08797	0.984832	3.07655	0.985018
					4.070784

FIG. 11B

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[illegible]

FIG. 11D